

**STATE OF ALASKA
DEPARTMENT OF REVENUE
TREASURY DIVISION
MENTAL HEALTH TRUST RESERVE FUND**

**SCHEDULE OF INVESTED ASSETS
June 30, 2010 and 2009**

	<u>2010</u>	<u>2009</u>
Investments (at fair value)		
Cash and Cash Equivalents		
Short-term Fixed Income Pool	<u>3,528,600</u>	<u>3,195,702</u>
Marketable debt securities		
Broad Market Fixed Income Pool	10,177,324	9,406,634
Non-retirement Domestic Equity Pool	13,506,714	13,838,591
EAFE International Equity Pool	722,550	682,423
SOA International Equity Pool	<u>6,839,957</u>	<u>6,336,802</u>
Total Marketable Debt and Equity Securities	<u>31,246,545</u>	<u>30,264,450</u>
Interest Receivable	<u>3,106</u>	<u>10,847</u>
Total Invested Assets	<u><u>\$ 34,778,251</u></u>	<u><u>\$ 33,470,999</u></u>

**STATE OF ALASKA
DEPARTMENT OF REVENUE
TREASURY DIVISION
MENTAL HEALTH TRUST RESERVE FUND**

**SCHEDULE OF INVESTED INCOME
AND CHANGES IN INVESTED ASSETS**

For the month ended June 30, 2010

	<u>CURRENT MONTH</u>	<u>YEAR TO DATE</u>
Investment Income		
Cash and cash equivalents		
Short-term Fixed Income Pool	3,106	38,756
Marketable Debt Securities		
Broad Market Fixed Income Pool	154,987	970,689
Non-retirement Domestic Equity Pool	(821,145)	2,368,124
EAFE International Equity Pool	(8,874)	40,127
SOA International Equity Pool	(29,388)	503,154
Total marketable debt and equity securities	(704,420)	3,882,094
Total investment earnings (loss)	(701,314)	3,920,850
Total invested assets, beginning of period	35,479,565	33,470,999
Net contributions (withdrawals)	-	(2,613,598)
Total invested assets, end of period	\$ 34,778,251	\$ 34,778,251

STATE OF ALASKA
DEPARTMENT OF REVENUE - TREASURY DIVISION
ASSETS UNDER THE INVESTMENT AUTHORITY OF THE COMMISSIONER OF REVENUE
MENTAL HEALTH TRUST RESERVE FUND
Asset Allocation Policy
with Actual Investment Holdings as of 6/30/2010

Asset Allocation Policy Effective Date: 7/1/09

	Asset Allocation		Market Values	Current Allocation	Current Variance
	Policy	Range			
Cash and cash equivalents					
Short-term Fixed Income Pool	Residual		3,529	10.15%	
Total cash and cash equivalents	10.00%	6%-14%	3,529	10.15%	-0.15%
Marketable debt securities					
Broad Market Fixed Income Pool	29.00%	19%-39%	10,177	29.27%	-0.27%
Total Marketable debt securities	29.00%		10,177	29.27%	-0.27%
Equities					
SOA Int'l Equity Pools			6,840	19.67%	
EAFE International Equity Pool			723	2.08%	
Total International Equity Pools	21.00%	16%-26%	7,563	21.75%	-0.75%
Non-retirement Domestic Equity Pool	40.00%	31%-49%	13,507	38.84%	1.16%
Russell 3000 Common Trust Fund					
Total investments AY 2L Mental Health Trust	100.00%		34,775	100.00%	
Income Receivable			3		
Total Invested Assets At Fair Value			34,778		